

ABSTRACTSIGNAL PROCESSING SYSTEM

5 A signal processing system is provided which includes one  
or more receivers for receiving signals generated by a  
plurality of signal sources. The system has a memory for  
storing a predetermined function which gives, for a set  
of input signal values, a probability density for  
10 parameters of a respective signal model which is assumed  
to have generated the signals in the received signal  
values. The system applies a set of received signal  
values to the stored function to generate the probability  
density function and then draws samples from it. The  
15 system then analyses the drawn samples to determine  
parameter values representative of the signal from at  
least one of the sources.